

WHAT IS CLAIMED IS:

1. A method for creating a dynamic security comprising:

selecting a plurality of securities from a list of securities to form a selected plurality of securities; and

forming a dynamic security from the selected plurality of securities.

2. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including fixed income securities.

3. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including stocks.

4. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including a futures contract.

5. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including an options contract.

6. The method of claim 1, the selecting a plurality of securities comprising selecting from a list a real property lease.

10043374 12301

7. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including a collectible.

8. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including a security.

9. The method of claim 1, the selecting a plurality of securities comprising selecting from a list including a non-securitized instrument.

10. The method of claim 1, further comprising trading the dynamic security.

11. The method of claim 1, further comprising trading at least one of the selected plurality of securities separate from the dynamic security.

12. The system of claim 1, further comprising monitoring a rate of return of the dynamic security.

13. The system of claim 12, further comprising comparing the rate of return to a pre-determined target rate of return.

14. The system of claim 13, further comprising providing a notification when the rate of

10/22/2011 1:22:00 PM

return deviates at a pre-determined ratio from the target rate of return.

15. The system of claim 1, further comprising monitoring a rate of return of each of the selected plurality of securities.

16. The system of claim 15, further comprising comparing the rate of return of each of the selected securities to a pre-determined target rate of return.

17. The system of claim 16, further comprising providing a notification when the value of a selected one of each of the selected plurality of securities deviates at a pre-determined ratio from the target rate of return.

18. The method of claim 15, further comprising implementing the method in an electronic trading platform.

19. A system for creating a dynamic security comprising:

means for selecting a plurality of securities from a list of securities; and

means for forming a dynamic security from the selected plurality of securities.

20. The system of claim 19, wherein the means for selecting a plurality of securities comprises

a means for selecting from a list including a fixed income securities, stocks, bonds, futures or options.

21. The system of claim 19, further comprising means for trading the dynamic security.

22. The system of claim 19, further comprising means for trading at least one of the selected plurality of securities separate from the dynamic security.

23. The system of claim 19, further comprising means for monitoring a rate of return of the dynamic security.

24. The system of claim 23, further comprising means for comparing the rate of return to a pre-determined target rate of return.

25. The system of claim 24, further comprising means for providing a notification when the rate of return deviates at a pre-determined ratio from the target rate of return.

26. The system of claim 19, further comprising means for monitoring a rate of return of each of the selected plurality of securities.

27. The system of claim 26, further comprising means for comparing the rate of return to a pre-determined target rate of return.

28. The system of claim 27, further comprising means for providing a notification when the value of a selected one of each of the selected plurality of securities deviates at a pre-determined ratio from the target rate of return.

29. The system of claim 19, further comprising means for implementing the system in an electronic trading platform.

10/23/2004 10:43:44 AM